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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/09/2019

TO DATE : 16/09/2019

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

Govi Total Return Index

| | | | | | |
|--------------------|------|--|------|----|------|
| GOVI On 07/11/2019 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 07/11/2019 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 07/11/2019 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 07/11/2019 | GOVI | | Sell | 1 | 0.00 |
| GOVI On 07/11/2019 | GOVI | | Buy | 29 | 0.00 |
| GOVI On 07/11/2019 | GOVI | | Sell | 29 | 0.00 |

New Inflation Linked Index

| | | | | | |
|--------------------|--------------|--|------|----|------|
| IGOV On 07/11/2019 | Index Future | | Buy | 33 | 0.00 |
| IGOV On 07/11/2019 | Index Future | | Sell | 33 | 0.00 |

R186 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| R186 On 07/11/2019 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | | Buy | 50 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R186 On 07/11/2019 | Bond Future | Buy | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 50 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 226 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 226 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 226 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 226 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Buy | 317 | 0.00 |
| R186 On 07/11/2019 | Bond Future | Sell | 317 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R023 On 07/11/2019 | Bond Future | Buy | 454 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 454 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Sell | 571 | 0.00 |
| R023 On 07/11/2019 | Bond Future | Buy | 571 | 0.00 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2030 On 07/11/2019 | Bond Future | Sell | 18 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Buy | 18 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Sell | 18 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Buy | 18 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Sell | 148 | 0.00 |
| 2030 On 07/11/2019 | Bond Future | Buy | 148 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 07/11/2019 | Bond Future | Buy | 323 | 0.00 |
| 2032 On 07/11/2019 | Bond Future | Sell | 323 | 0.00 |

R2035 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R035 On 07/11/2019 | Bond Future | Buy | 460 | 0.00 |
| R035 On 07/11/2019 | Bond Future | Sell | 460 | 0.00 |

R2037 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2037 On 07/11/2019 | Bond Future | Buy | 346 | 0.00 |
| 2037 On 07/11/2019 | Bond Future | Sell | 346 | 0.00 |

R2040 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2040 On 07/11/2019 | Bond Future | Buy | 149 | 0.00 |
| 2040 On 07/11/2019 | Bond Future | Sell | 149 | 0.00 |

R2044 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| 2044 On 07/11/2019 | Bond Future | Sell | 15 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy | 15 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 88 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Buy | 88 | 0.00 |
| 2044 On 07/11/2019 | Bond Future | Sell | 92 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|------|----------|------------------|------|
| 2044 On 07/11/2019 | | | Buy | 92 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 104 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 104 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 153 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 153 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 180 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 180 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 240 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 240 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 267 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 267 | 0.00 |
| 2044 On 07/11/2019 | | | Buy | 872 | 0.00 |
| 2044 On 07/11/2019 | | | Sell | 872 | 0.00 |
| R208 Bond Futures | | | | | |
| R208 On 07/11/2019 | | | Sell | 157 | 0.00 |
| R208 On 07/11/2019 | | | Buy | 157 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 07/11/2019 | | | Sell | 7 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 7 | 0.00 |
| R209 On 07/11/2019 | | | Sell | 9 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 9 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 16 | 0.00 |
| R209 On 07/11/2019 | | | Sell | 16 | 0.00 |
| R209 On 07/11/2019 | | | Sell | 16 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 16 | 0.00 |
| R209 On 07/11/2019 | | | Sell | 57 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 57 | 0.00 |
| R209 On 07/11/2019 | 9.33 | Call | Buy | 173 | 0.00 |
| R209 On 07/11/2019 | 9.33 | Call | Sell | 173 | 0.00 |
| R209 On 07/11/2019 | 8.92 | Call | Buy | 173 | 0.00 |
| R209 On 07/11/2019 | 8.92 | Call | Sell | 173 | 0.00 |
| R209 On 07/11/2019 | 9.77 | Put | Buy | 173 | 0.00 |
| R209 On 07/11/2019 | 9.77 | Put | Sell | 173 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 179 | 0.00 |
| R209 On 07/11/2019 | | | Sell | 179 | 0.00 |
| R209 On 07/11/2019 | | | Sell | 600 | 0.00 |
| R209 On 07/11/2019 | | | Buy | 600 | 0.00 |
| R213 Bond Future | | | | | |

| | | | | |
|-------------------------------------------------|-------------|------|--------------|-------------|
| R213 On 07/11/2019 | Bond Future | Buy | 193 | 0.00 |
| R213 On 07/11/2019 | Bond Future | Sell | 193 | 0.00 |
| R214 Bond Future | | | | |
| R214 On 07/11/2019 | Bond Future | Sell | 182 | 0.00 |
| R214 On 07/11/2019 | Bond Future | Buy | 182 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 7,366 | 0.00 |